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INFORMATION DISCLOSURE STATEMENT BY APPLICANT <i>(Use as many sheets as necessary)</i>				Application Number	10/696,546-Conf. #7838
				Filing Date	October 28, 2003
				First Named Inventor	Martin R. Watts
				Art Unit	3693
				Examiner Name	R. Khattar
Sheet	1	of	1	Attorney Docket Number	JPM-057C1

U.S. PATENT DOCUMENTS					
Examiner Initials*	Cite No. ¹	Document Number Number-Kind Code ² (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear

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NON PATENT LITERATURE DOCUMENTS				
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/RK/	C1	Stochastic Volatility and Option Pricing, Ola Hammarlid, Swedbank Markets and Stockholm University, 03/16/2004 (14 pages)		
/RK/	C2	Analytical Comparisons of Option Prices in Stochastic Volatility Models, Vicky Henderson, August 28, 2002, pp. 1-18		
/RK/	C3	Hoadley Trading & Investment Tools, http://www.hoadley.net/options/bs.htm , 4/3/2008, pp. 1-8		
/RK/	C4	On the Pricing of Swaps and Swaptions, Mia Hinnerick, Licentiate Thesis Department of Finance, Stockholm School of Economics (59 pages)		

Examiner Signature	/Rajesh Khattar/	Date Considered	07/11/2008
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